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CONFIRMATION NO. 8808

Bib Data Sheet

SERIAL NUMBER 09/810,623	FILING DATE 03/19/2001 RULE	CLASS 705	GROUP ART UNIT 2164	ATTORNEY DOCKET NO. 1776.0010002
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APPLICANTS

Elie Ayache, Paris, FRANCE;

**** CONTINUING DATA *******

THIS APPLICATION IS A CIP OF PCT/IB00/01120 08/14/2000
WHICH CLAIMS BENEFIT OF 60/148,318 08/11/1999

**** FOREIGN APPLICATIONS *******

IF REQUIRED, FOREIGN FILING LICENSE GRANTED.. SMALL ENTITY **

** 05/29/2001

Foreign Priority claimed	<input type="checkbox"/> yes <input checked="" type="checkbox"/> no
35 USC 119 (a-d) conditions met	<input type="checkbox"/> yes <input checked="" type="checkbox"/> no <input type="checkbox"/> Met after Allowance
Verified and Acknowledged	Examiner's Signature Initials

STATE OR COUNTRY
FRANCE

SHEETS
DRAWING
9

TOTAL
CLAIMS
6

INDEPENDENT
CLAIMS
2

ADDRESS

26111

TITLE

System, method, and computer program product for use of lattices in valuating options

FILING FEE RECEIVED 355	FEES: Authority has been given in Paper No. _____ to charge/credit DEPOSIT ACCOUNT No. _____ for following:	<input type="checkbox"/> All Fees <input type="checkbox"/> 1.16 Fees (Filing) <input type="checkbox"/> 1.17 Fees (Processing Ext. of time) <input type="checkbox"/> 1.18 Fees (Issue) <input type="checkbox"/> Other _____ <input type="checkbox"/> Credit
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